

ABSTRACT OF THE DISCLOSURE

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5 A system and method is provided for linking a Rolling Spot  
Currency contract with a Principle Market Maker program. In one aspect of the  
invention, the system includes an electronic brokerage and trading network  
having at least one computer coupled to receive and transmit bids and offers for  
international currency trading; a display terminal and input; and a principal  
10 market maker computer coupled to the electronic brokerage and trading network  
wherein the principal market maker computer is operative to receive and  
transmit the bids and offers and execute international currency trades by  
maintaining a market for such currencies. In another aspect of the invention, the  
method includes the steps of receiving and transmitting bids and offers for  
15 publicly traded currencies; storing the received bids and offers in a memory;  
identifying and executing the matching bids and offers; and identifying  
unmatched bids and offers and providing a complementary trade to maintain a  
market for such currencies.

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